

Sensor Fault Detection and Isolation: A Game Theoretic Approach

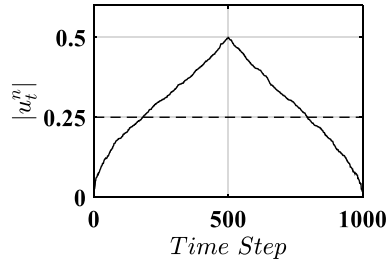


Figure 1. Time series plot $|u_t^n|$, uniform states

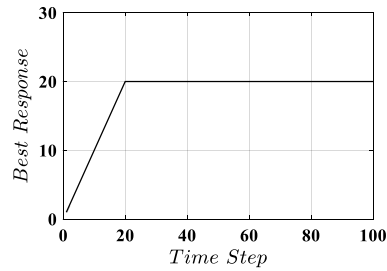


Figure 2. Time series plot of both \hat{t}_S and \hat{s}_t

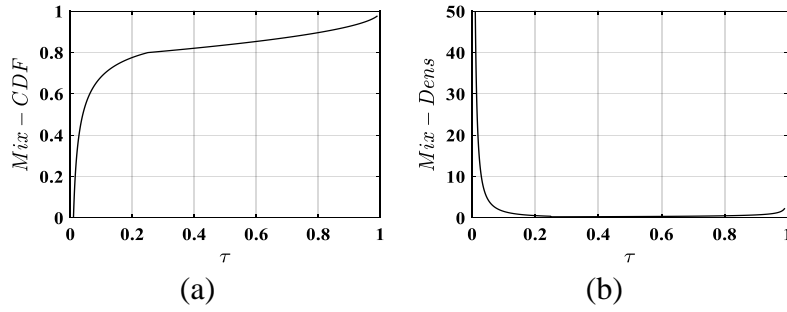


Figure 3. (a) Plot of mixture CDF and (b) plot of mixture density

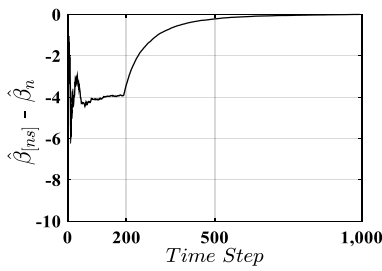


Figure 4. Time series plot of $\hat{\beta}_{[ns]} - \hat{\beta}_n$, known uniform states

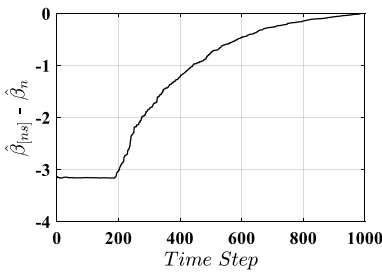


Figure 5. Time series plot of $\hat{\beta}_{[ns]} - \hat{\beta}_n$, known correlated states

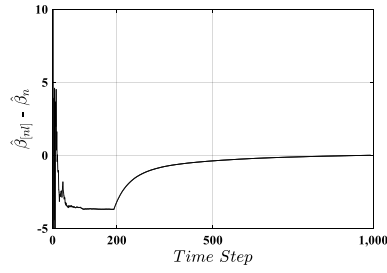


Figure 6. Time series plot of $\hat{\beta}_{[nl]} - \beta_n$, Kalman estimation

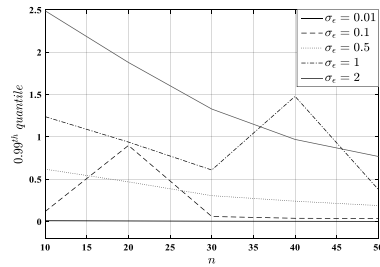


Figure 7. 0.99-th quantiles of known states.

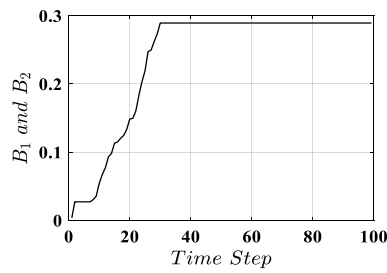


Figure 8. Graphs of functions B_1 and B_2 for uniform states, Illustrative Example 1 (a)

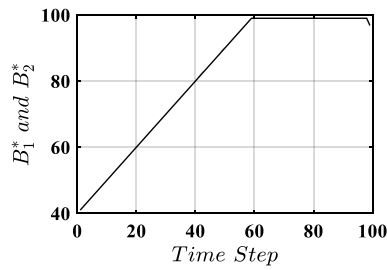


Figure 9. Graphs of functions B_1^* and B_2^* for uniform states, Illustrative Example 1 (a)

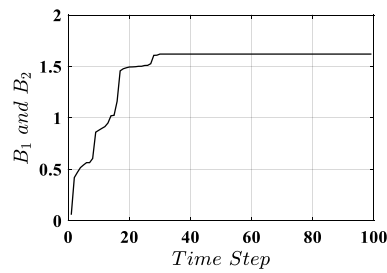


Figure 10. Graphs of functions B_1 and B_2 for known correlated states, Illustrative Example 1 (b)

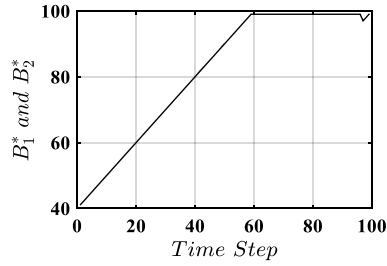


Figure 11. Graphs of functions B_1^* and B_2^* for known correlated states, Illustrative Example 1 (b)

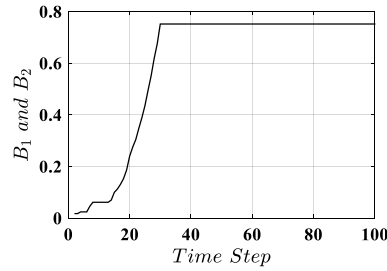


Figure 12. Graphs of functions B_1 and B_2 , Kalman estimation of correlated states, Illustrative Example 1 (c)

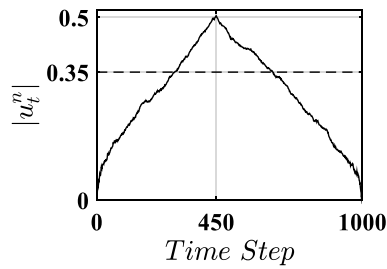


Figure 13. Time series of $|u_t^n|$, Illustrative Example 2 (a)

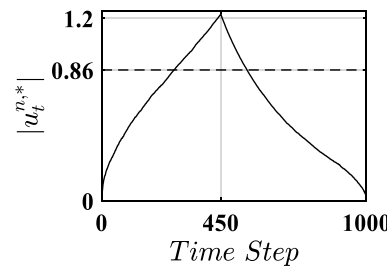


Figure 14. Time series of $|u_t^{n,*}|$, Illustrative Example 2 (b)

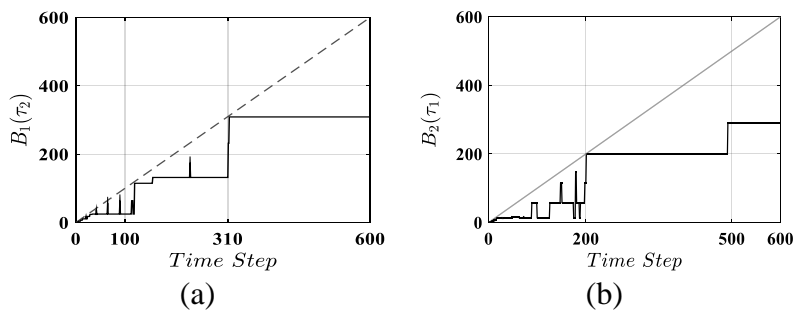


Figure 15. (a) Plots of $B_1(\tau_2)$ and (b) $B_2(\tau_1)$, Illustrative Example 3

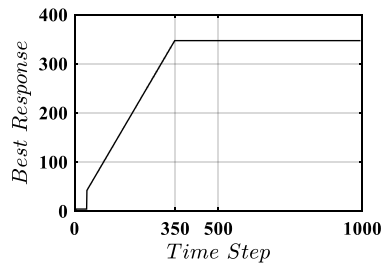


Figure. 16. Best response function of both players, Illustrative Example 4

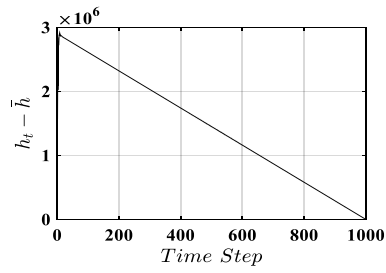


Figure. 17. Time Series plot of CUMSUM method, Integrated System

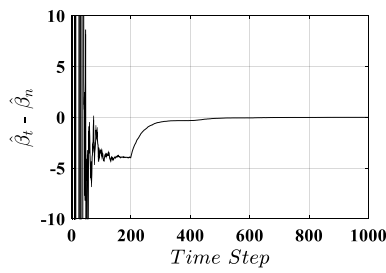


Figure. 18. Time Series Plot of $\hat{\beta}_t - \hat{\beta}_n$, Integrated System

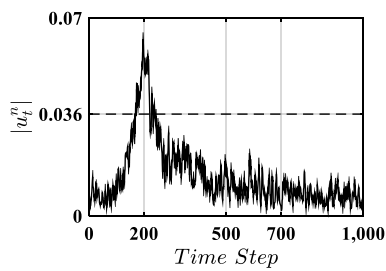


Figure. 19. Time Series Plot of $|u_t^n|$, Integrated System

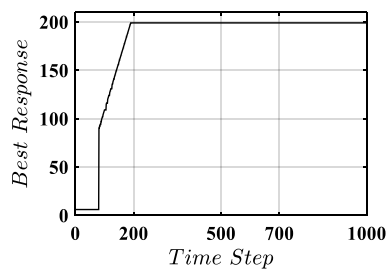


Figure. 20. Best response function of both players, Integrated System